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NinjaTrader 8 Indicators and More

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[Exponential Hull Moving Average \(amaEHMA\)](#)

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★★★★★

Version 1.1 July 30, 2017

The **Hull Moving Average (HMA)** was developed by Alan Hull and is mainly used to identify the current market trend. The HMA is composed of three weighted moving averages (WMA).

The **Exponential Hull Moving Average (EHMA)** has those weighted moving averages replaced with exponential moving averages.

The Exponential Hull Moving Average exhibits an excellent balance between smoothing and lag (also see "Moving Averages for Financial Data Smoothing" by Aistys Raudys, Edmundas Malčius, and Vaidotas Lenčiauskas – Vilnius University, Faculty of Mathematics and Informatics)



Details: [Exponential Hull Moving Average \(amaEHMA\)](#)

Submitted by: [Fat Tails](#) [?]

September 4th, 2017

Size: 2.48 KB

Downloaded: 281 times

Keywords: [ehma](#) [exponential](#) [hma](#) [hull](#) [movingaverage](#)

[1 comments/ratings] ▾

Thanks

September 9th, 2017 07:41 AM **Buscador**

★★★★★

Thanks, Fat Tails. All your indicators are superb.





[Relative Ranges \(amaRelativeRanges\)](#)

 Download



Version 1.1 July 21, 2017

Only to be used with minute or daily charts.

The **Relative Ranges** indicator measures the range of a minute bar or a daily bar against the average range for the same time of the day over the preceding n days. The indicator comes with two different options to calculate the relative range:

All_Days: Today's ranges are compared to the average ranges of the N preceding business days. The default value is N = 40. With the setting "All_Days" the indicator requires the use of proper trading hours templates which match the trading day of the instrument traded. Trading hours templates that cut the week into arbitrary sessions - such as the session template 24/7 - cannot be handled by the indicator and will trigger an error message.

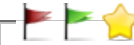
Day_Of_Week: Today's ranges are compared to the average range calculated for the same day of the week over the N preceding weeks. The default value is N = 8. With the setting "Day_Of_Week", all session templates can be handled.

Relative Ranges: The relative ranges are shown as a percentage of the average volume calculated over the reference period.

Cumulated ratio: Compares the cumulated ranges of the current day to the average ranges of the selected reference period.

Holidays: Holidays as selected via the indicator dialogue box may be excluded from all calculations.

Default settings: Relative range bars between 80% and 120% of the normal range are shown as white bars. Higher relative range bars are shown as blue bars, lower relative range bars are shown as red bars.



Details: [Relative Ranges \(amaRelativeRanges\)](#)

Submitted by: [Fat Tails \[?\]](#)

September 4th, 2017


Size: 12.43 KB


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Keywords: [cumulated range](#) [relativeranges](#)


[5 comments/ratings]



 Thanks

June 9th, 2018 03:08 PM **optionsnh** 

Thank you very interesting. 

May 25th, 2018 10:18 PM **dectrader0** 
Thanks!

March 5th, 2018 12:40 AM **kiro** 
Thank you Harry!!

December 29th, 2017 07:55 AM **TraderYoda** 
Thank you very much - Outstanding work as usual!


[More...](#)

[Relative Volume \(amaRelativeVolume\)](#)

 Download



Version 1.1 July 21, 2017

Only to be used with minute or daily charts.

The **Relative Volume** indicator measures the volume of a minute bar or a daily bar against the average volume for the same time of the day over the preceding n days. The indicator comes with two different options to calculate the relative volume:

All_Days: Today's volume is compared to the average volume of the N preceding business days. The default value is N = 40. With the setting "All_Days" the indicator requires the use of proper trading hours templates which match the trading day of the instrument traded. Trading hours templates that cut the week into arbitrary sessions - such as the session template 24/7 - cannot be handled by the indicator and will trigger an error message.



Details: [Relative Volume \(amaRelativeVolume\)](#)

Submitted by: [Fat Tails \[?\]](#)

September 4th, 2017

Size: 11.32 KB

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Day_Of_Week: Today's volume is compared to the average volume calculated for the same day of the week over the N preceeding weeks. The default value is N = 8. With the setting "Day_Of_Week", all session templates can be handled.

Relative Volume: The relative volume is shown as a percentage of the average volume calculated over the reference period.

Cumulated ratio: Compares the cumulated volume of the current day to the average cumulated volume of the selected reference period.

Holidays: Holidays as selected via the indicator dialogue box may be excluded from all calculations.

Default settings: Relative volume bars between 80% and 120% of the normal volume are shown as white bars. Higher relative volume bars are shown as blue bars, lower relative volume bars are shown as red bars.

Keywords: [cumulated](#) [relativevolume](#) [volume](#)

[11 comments/ratings]

Thanks

August 22nd, 2018 05:15 PM **drcsanft** ★★★★★
Thank you!

March 5th, 2018 12:41 AM **kiro** ★★★★★
Thank you Harry!!

February 17th, 2018 06:48 AM **nasta** ★★★★★

December 29th, 2017 07:56 AM **TraderYoda** ★★★★★
Thank you very much - Outstanding work as usual!
😊

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7zip Market Replay.CL 09-17 (NT8)

Download

★★★★★



NT 8 Market Replay data for CL

Contract: CL 09-17

Download instructions:

download and unzip file in NT 8 replay folder

Documents\NinjaTrader 8\db\replay.

The file will create a folder with the relevant front month and a series of .nrd files inside (one per day)

Make sure to use the "extract here" function as shown, and not the "Extract to" function, to avoid the creation of a folder within a folder.



Details: [Market Replay.CL 09-17 \(NT8\)](#)

Submitted by: [xplorer \[?\]](#)

August 21st, 2017
Size: 262.01 MB
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[1 comments/ratings]

Thanks

January 14th, 2018 12:05 PM **mozola** ★★★★★

Note: this is Market Replay data for NinjaTrader 8. The format is different from NT7.

Also note, these downloads are likely not to include Sundays data.

Wilder's Moving Average

Download

★★★★★



Wilder's Moving Average (Tested on NT8.0.8.0)

Wilder's Smoothing indicator was developed by Welles Wilder and mentioned in his book "New Concepts in Technical Trading". Wilder used the Smoothing indicator as a component in several of his other indicators including the RSI. Wilder's Smoothing Indicator can be used in the same capacity as other moving averages. The smoothing indicator is used as an input in Wilder's other indicators such as the RSI, Wilder's Swing Indicator and Wilder's Volatility Indicator.



Details: [Wilder's Moving Average](#)

Submitted by: [TradingWiz \[?\]](#)

August 6th, 2017
Size: 1.44 KB
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[1 comments/ratings]

Thanks

September 2nd, 2017 10:00 PM **Buscador** ★★★★★
Thanks



Market Replay CL 08-17 (NT8)

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NT 8 Market Replay data for CL

Contract: CL 08-17

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Note: this is Market Replay data for NinjaTrader 8. The format is different from NT7.

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Details: [Market Replay CL 08-17 \(NT8\)](#)

Submitted by: [xplore \[?\]](#)

July 29th, 2017
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[2 comments/ratings]

Thanks

January 14th, 2018 12:06 PM **mozola** ★★★★★

August 5th, 2017 04:13 AM **grivero** ★★★★★
Thank you!



Ribbon Trader NT8

Download



This is the NT 8 Version of <https://futures.io/download/ninjatrade-7/indicators/1637-download.html?view>

I made a slight visual modification so that up/down arrows are
painted once a trend stays with 4 blocks of the same color. The code
logic hasn't been changed at all.



Details: [Ribbon Trader NT8](#)

Submitted by: [affoltes \[?\]](#)

July 18th, 2017
Size: 3.44 KB
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Keywords: [ribbontrader](#)

[7 comments/ratings]

Thanks

November 15th, 2018 04:03 PM **Leon Blokland**

★★★★★
Great indicator! Perfect trigger for my entries....

Thx!

October 14th, 2018 10:24 PM **zhanglijie8**

★★★★★

January 14th, 2018 04:00 PM **paully859** ★★★★★

Awesome thanks...

December 8th, 2017 05:48 PM **topdogtony**

★★★★★

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HMA Color MTF

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Hello Traders, the is an NT8 indicator(exported from 8.0.7.0) that is a colored HMA. The HMA can be calculated from any chart type and period (Multi Time Frame). In the picture is a 15M CL chart. It has two instances of this indie. One is an HMA21 calculated from a 10 min chart and the second is a HMA21 calculated from a 10Range. The indie title displayed on the chart shows the type and period info, as does the title in the user configuration panel. The HMA is completely configurable for color, drawing type HMA Period, Chart Type and Chart Period. There is a label in the right margin of the chart that identifies the indicator. Depending on the timeframes of the chart vs the HMA, you may need to enable Tick Replay in the Data Series. Let me know what you think!



Thanks to Ninja Jim D for his suggestions.

Trade Well

Bob



Details: [HMA Color MTF](#)

Submitted by: [babc635 \[?\]](#)

July 8th, 2017

Size: 6.79 KB

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[3 comments/ratings]



Thanks

February 14th, 2018 05:32 PM **kingjelly** ★★★★★

September 15th, 2017 10:30 PM **br8080** ★★★★★
Many thanks!

September 2nd, 2017 10:03 PM **Buscador** ★★★★★
Well done. Thanks

CamsVpR4 Volume Profile for NT8

Download



CamsVp is a volume profile indicator for NinjaTrader 8 with added features of delta, footprint and imbalance. CamsVp has great flexibility in the selection of chart regions from which to generate a profile. The start and end of regions may be defined as window, date, current, bar and daily. There is also a handy mouse drawing tool to define regions. A region may be as small as one bar or as large as computer memory capacity. There is no limit as to the number of regions that can be drawn. Granularity can be chosen to minimize computer load especially for large time span profiles. CamsVp automatically configures itself according if a chart's Tick Replay feature is enabled. Calculation mode and bid/ask delta are affected. Scales may be mixed, for instance a volume profile can be shown with a Delta scale.

Detailed instructions and discussion thread is here:

<https://futures.io/elite-circle/42467-camsvp-volume-profile-indicator-discussion-thread.html#post645383>

R4: added Enable CamsVpRegion to control cross talk using multiple instantiations on same chart. 11/8/2017

R3: added volume imbalance, changed display to Bid/Ask, value area boundary line, improved text alignment, scale and bar opacity, 8/6/2017

R2: fixed granular bar offset, added Day and Volume granularity, improved value area calculation, added VA smoothing, fixed Right orientation for regions Bar and Daily, 07/07/2017

R1: initial release, 6/19/2017



Details: [CamsVpR4 Volume Profile for NT8](#)

Submitted by: [Camdo \[?\]](#)

June 20th, 2017

Size: 11.45 KB

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Keywords: [ask](#) [bid](#) [delta](#) [footprint](#) [imbalance](#) [market](#) [profile](#) [volume](#)

[29 comments/ratings]



Thanks

October 14th, 2018 10:24 PM **zhanglijie8** ★★★★★

October 14th, 2018 10:24 PM **zhanglijie8** ★★★★★

August 23rd, 2018 03:07 PM **lonestarAK** ★★★★★
Great work! Love the drawing tool for looking at balance periods. Thanks for the hard work

!

June 1st, 2018 02:18 PM **delta9100** ★★★★★
LA



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7ZIP Market Replay.CL 07-17 (NT8)

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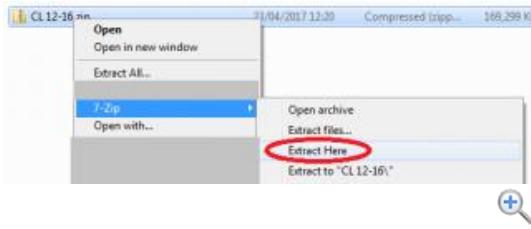
NT 8 Market Replay data for CL

Contract: CL 07-17



Details: [Market Replay.CL 07-17 \(NT8\)](#)

Submitted by: [explorer \[?\]](#)



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June 16th, 2017
Size: 224.77 MB
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[1 comments/ratings]

Thanks

January 14th, 2018 12:06 PM **mozola** ★★★★★

Note: this is Market Replay data for NinjaTrader 8. The format is different from NT7.

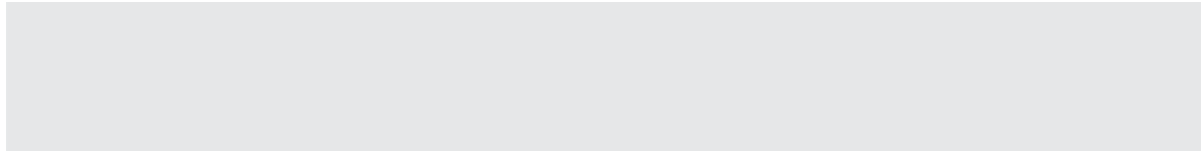
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